

Outline

Week 3: Introduction to Linear Systems

Course Notes: 2.6, 3.1

Goals: Consider the solution to a system of linear equations as a geometric object; learn basic techniques (back substitution, row reduction) for solving systems of linear equations.

Intersections: \mathbb{R}^2

Which of the following could be the intersection of lines $a_1x + a_2y = a_3$ and $b_1x + b_2y = b_3$?

A. nothing

B. point

C. line

D. plane

E. two points

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B. nonzero

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D. negative

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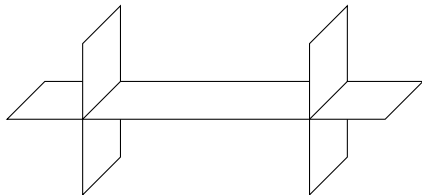
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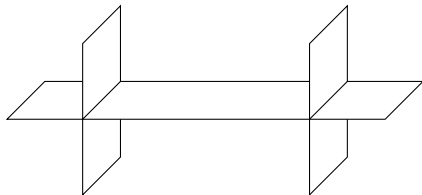
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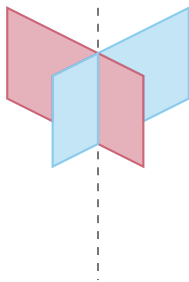
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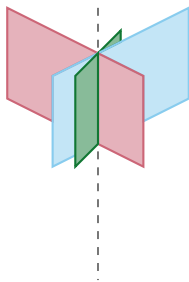
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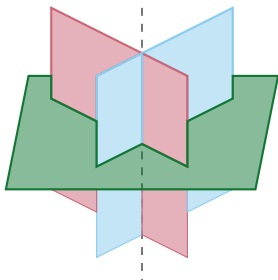
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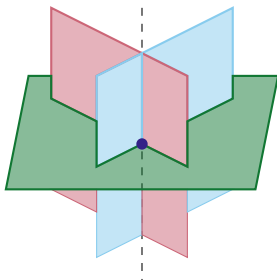
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$$b_1x + b_2y + b_3z = b_4$$

$$c_1x + c_2y + c_3z = c_4$$

Possible solutions:

\emptyset

$\mathbf{x} = \mathbf{q}$

$\mathbf{x} = \mathbf{q} + s\mathbf{a}$

$\mathbf{x} = \mathbf{q} + s\mathbf{a} + t\mathbf{b}$

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$$\begin{array}{ccccccc} a_1x & + & a_2y & + & a_3z & = & a_4 \\ b_1x & + & b_2y & + & b_3z & = & b_4 \\ c_1x & + & c_2y & + & c_3z & = & c_4 \end{array}$$

Suppose the intersection of the three planes is a point. Then

$$\det \begin{bmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{bmatrix} \neq 0$$

(Remember the volume of a parallelepiped.)

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Give another solution.

Definition: Linear Combination

If $\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n$ are a collection of vectors, and s_1, s_2, \dots, s_n are scalars, then

$$s_1\mathbf{a}_1 + s_2\mathbf{a}_2 + \cdots + s_n\mathbf{a}_n$$

is a *linear combination* of $\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n$.

Given a collection of vectors, the set of all their possible linear combinations is the **span** of the vectors.

On the other hand, $\mathbf{a}_1 \times \mathbf{a}_2$ and $\mathbf{a}_1 \cdot \mathbf{a}_2$ are **not** linear combinations of \mathbf{a}_1 and \mathbf{a}_2 .

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Test for colinearity or coplanarity using determinant.

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Definition we want:

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So, the vectors are **linearly dependent** if there exist scalars s_1, s_2, \dots, s_n , at least one of which is nonzero, such that $s_1\mathbf{a}_1 + s_2\mathbf{a}_2 + \cdots + s_n\mathbf{a}_n = \mathbf{0}$.

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(2) If we try to solve $s \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + t \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + r \begin{bmatrix} 0 \\ 0 \\ 7 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$,
the only solution is $s = t = r = 0$.

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$$\begin{bmatrix} 7 \\ -2 \end{bmatrix} = -11 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + 9 \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

Bases

In \mathbb{R}^3 , what is the *easiest* basis to work with?

That is: find **a** , **b** , and **c** so that it is extremely easy to solve the system

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$$\left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right\} = \{\mathbf{i}, \mathbf{j}, \mathbf{k}\}$$

“Standard basis”

Give one vector in \mathbb{R}^2 that can never be in a basis of \mathbb{R}^2 .

(Remember: a basis in \mathbb{R}^2 is a collection of two vectors **a** and **b** so that the only solution to the equation $s\mathbf{a} + t\mathbf{b} = \mathbf{0}$ is $s = t = 0$.)

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$$\begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

Suppose:

$$\begin{bmatrix} x \\ y \end{bmatrix} = s \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} + t \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

and also

$$\begin{bmatrix} x \\ y \end{bmatrix} = p \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} + q \begin{bmatrix} b_1 \\ b_2 \end{bmatrix},$$

where $s \neq p$.

Is $\left\{ \begin{bmatrix} a_1 \\ a_2 \end{bmatrix}, \begin{bmatrix} b_1 \\ b_2 \end{bmatrix} \right\}$ a basis of \mathbb{R}^2 ?

Recall: a basis in \mathbb{R}^2 is two vectors **a** and **b** such that $s_1 \mathbf{a} + s_2 \mathbf{b} = \mathbf{0}$ ONLY when $s_1 = s_2 = 0$.

Suppose:

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Given a basis, every vector can be represented **uniquely** as a linear combination of basis elements.

Suppose:

$$\begin{bmatrix} x \\ y \end{bmatrix} = s \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} + t \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

and also

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where $s \neq p$.

Is $\left\{ \begin{bmatrix} a_1 \\ a_2 \end{bmatrix}, \begin{bmatrix} b_1 \\ b_2 \end{bmatrix} \right\}$ a basis of \mathbb{R}^2 ?

Find a scalar constant c so that $\begin{bmatrix} a_1 \\ a_2 \end{bmatrix} = c \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$.

Suppose:

$$\begin{bmatrix} x \\ y \end{bmatrix} = s \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} + t \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

and also

$$\begin{bmatrix} x \\ y \end{bmatrix} = p \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} + q \begin{bmatrix} b_1 \\ b_2 \end{bmatrix},$$

where $s \neq p$.

Is $\left\{ \begin{bmatrix} a_1 \\ a_2 \end{bmatrix}, \begin{bmatrix} b_1 \\ b_2 \end{bmatrix} \right\}$ a basis of \mathbb{R}^2 ?

Find a scalar constant c so that $\begin{bmatrix} a_1 \\ a_2 \end{bmatrix} = c \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$. $c = \frac{q - t}{s - p}$

Substitution

Give $\begin{bmatrix} 2 \\ 24 \\ 49 \end{bmatrix}$ as a linear combination of the vectors in the basis below.

$$\left\{ \begin{bmatrix} 2 \\ 1 \\ 5 \end{bmatrix}, \begin{bmatrix} 0 \\ 9 \\ 8 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} \right\}$$

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$$\begin{bmatrix} 2 \\ 24 \\ 49 \end{bmatrix} = 5 \begin{bmatrix} 2 \\ 1 \\ 5 \end{bmatrix} + 3 \begin{bmatrix} 0 \\ 9 \\ 8 \end{bmatrix} - 8 \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$$

Substitution

Suppose a moving object at time t has height $h = At^2 + Bt + C$.

At $t = 1$, the object is at height 0;

at $t = 2$, the object is at height 1; and

at $t = 3$, the object is at height 6.

Find A , B , and C .

Substitution

Suppose a moving object at time t has height $h = At^2 + Bt + C$.

At $t = 1$, the object is at height 0;

at $t = 2$, the object is at height 1; and

at $t = 3$, the object is at height 6.

Find A , B , and C .

$$A = 2, B = -5, C = 3$$

General Form

$$\begin{array}{ccccccccc}
 a_{1,1}x_1 & + & a_{1,2}x_2 & + & \cdots & + & a_{1,n}x_n & = & c_1 \\
 a_{2,1}x_1 & + & a_{2,2}x_2 & + & \cdots & + & a_{2,n}x_n & = & c_2 \\
 & & \vdots & & & & \vdots & & \vdots \\
 a_{m,1}x_1 & + & a_{m,2}x_2 & + & \cdots & + & a_{m,n}x_n & = & c_m
 \end{array}$$

Where $a_{i,j}$ and c_i are known and fixed.

Goal: easily-solvable system

$$\begin{array}{cccccccc}
 x_1 & + & 3x_2 & + & 17x_3 & + & 9x_4 & = & 10 \\
 -3x_1 & + & -6x_2 & + & 8x_3 & + & 5x_4 & = & 17 \\
 \pi x_1 & + & -8x_2 & + & 3x_3 & + & x_4 & = & -2 \\
 8x_1 & + & -8x_2 & + & 5x_3 & + & 2x_4 & = & 2
 \end{array}$$

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 x_1 & + & 3x_2 & + & 17x_3 & + & 9x_4 & = & 10 \\
 & & -6x_2 & + & 8x_3 & + & 5x_4 & = & 17 \\
 & & & & 3x_3 & + & x_4 & = & -2 \\
 & & & & & & 2x_4 & = & 2
 \end{array}$$

Upper Triangular

(different from the last system)

Goal: easily-solvable system

$$\begin{array}{rcccccccl}
 x_1 & + & 0x_2 & + & 0x_3 & + & 0x_4 & = & 10 \\
 & & -6x_2 & + & 0x_3 & + & 0x_4 & = & 17 \\
 & & & & 3x_3 & + & 0x_4 & = & -2 \\
 & & & & & & 2x_4 & = & 2
 \end{array}$$

Diagonal

(different from the last system)

Equivalent Equations

Notice:

$$3x + 5y + 7z = 10$$

and

$$6x + 10y + 14z = 20$$

have the same solutions.

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$$3x + 5y + 7z = 10$$

and

$$6x + 10y + 14z = 20$$

have the same solutions.

Caution:

$$0x + 0y + 0z = 0$$

has more solutions.

Equivalent Equations

Notice:

$$3x + 5y + 7z = 10$$

and

$$3x + 5y + 7z + C = 10 + C$$

have the same solutions.

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By the same logic,

$$\begin{cases} 3x + 5y + 7z &= 10 \\ x + y + z &= 15 \end{cases}$$

and

$$\begin{cases} 3x + 5y + 7z &= 10 \\ x + y + z + 10 &= 15 + 10 \end{cases}$$

have the same solutions.

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and

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and

$$\begin{cases} 3x + 5y + 7z &= 10 \\ x + y + z + 3x + 5y + 7z &= 15 + 10 \end{cases}$$

have the same solutions.

Equivalent Equations

Useful:

$$\begin{cases} 3x + 5y + 7z &= 10 \\ -3x - 5y + z &= 15 \end{cases}$$

has the same solutions as

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$$\begin{cases} 3x + 5y + 7z &= 10 \\ -3x - 5y + z &= 15 \end{cases}$$

has the same solutions as

$$\begin{cases} 3x + 5y + 7z &= 10 \\ 8z &= 25 \end{cases}$$

Equivalent Equations

Similarly, the system

$$\begin{cases} 3x + 9y - 6z &= 7 \\ x + 2y - 2z &= 1 \end{cases}$$

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Equivalent Equations

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has the same solutions as

$$\begin{cases} 3x + 9y - 6z &= 7 \\ -3x - 6y + 6z &= -3 \end{cases}$$

and also

$$\begin{cases} 3x + 9y - 6z &= 7 \\ 3y &= 4 \end{cases}$$

Elementary Row Operations:

Multiplication of a row by a non-zero number

$$\begin{array}{rclclclcl} 3x & - & 9y & + & 6z & = & 30 \\ -x & + & 3y & + & 5z & = & 4 \\ x & + & y & + & z & = & -6 \end{array}$$

Elementary Row Operations:

Multiplication of a row by a non-zero number

$$\begin{array}{rclclcl}
 3x & - & 9y & + & 6z & = & 30 \\
 -x & + & 3y & + & 5z & = & 4 \\
 x & + & y & + & z & = & -6
 \end{array}$$

Same solutions as:

$$\begin{array}{rclclcl}
 1x & - & 3y & + & 2z & = & 10 \\
 -x & + & 3y & + & 5z & = & 4 \\
 x & + & y & + & z & = & -6
 \end{array}$$

Elementary Row Operations:

Adding a Multiple of a Row to Another Row

$$\begin{array}{rcccccc} x & - & 3y & + & 2z & = & 10 \\ -x & + & 3y & + & 5z & = & 4 \\ x & + & y & + & z & = & -6 \end{array}$$

Elementary Row Operations:

Adding a Multiple of a Row to Another Row

$$\begin{array}{rclclcl}
 x & - & 3y & + & 2z & = & 10 \\
 -x & + & 3y & + & 5z & = & 4 \\
 x & + & y & + & z & = & -6
 \end{array}$$

Same solutions as:

$$\begin{array}{rclclcl}
 0x & - & 0y & + & 7z & = & 14 \text{ (Row1+Row2)} \\
 -x & + & 3y & + & 5z & = & 4 \\
 x & + & y & + & z & = & -6
 \end{array}$$

Elementary Row Operations: Interchanging Rows

$$\begin{array}{rcccccccl} & & & & 7z & = & 14 \\ -x & + & 3y & + & 5z & = & 4 \\ x & + & y & + & z & = & -6 \end{array}$$

Elementary Row Operations: Interchanging Rows

$$\begin{array}{ccccccc}
 & & & & 7z & = & 14 \\
 -x & + & 3y & + & 5z & = & 4 \\
 x & + & y & + & z & = & -6
 \end{array}$$

Same solutions as:

$$\begin{array}{ccccccc}
 -x & + & 3y & + & 5z & = & 4 \\
 x & + & y & + & z & = & -6 \\
 & & & & 7z & = & 14
 \end{array}$$

Streamlined Notation: Augmented Matrices

$$\begin{array}{rclclcl}
 x & - & 3y & + & 2z & = & 10 \\
 -x & + & 3y & + & 5z & = & 4 \\
 x & + & y & + & z & = & -6
 \end{array}$$

We'll write this as:

$$\left[\begin{array}{ccc|c}
 1 & -3 & 2 & 10 \\
 -1 & 3 & 5 & 4 \\
 1 & 1 & 1 & -6
 \end{array} \right]$$

Augmented Matrices

$$\left[\begin{array}{cccc|c} 1 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 5 \\ 0 & 0 & 1 & 0 & -3 \\ 0 & 0 & 0 & 1 & 2 \end{array} \right]$$

Solution:

Augmented Matrices

$$\left[\begin{array}{cccc|c} 1 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 5 \\ 0 & 0 & 1 & 0 & -3 \\ 0 & 0 & 0 & 1 & 2 \end{array} \right]$$

Solution: $x_1 = 1$ $x_2 = 5$ $x_3 = -3$ $x_4 = 2$

Augmented Matrices

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Solution: $x_1 = 1$ $x_2 = 5$ $x_3 = -3$ $x_4 = 2$

$$\left[\begin{array}{ccc|c} 1 & 2 & 3 & 5 \\ 0 & 1 & 2 & -3 \\ 0 & 0 & 1 & 2 \end{array} \right]$$

Solution:

Augmented Matrices

$$\left[\begin{array}{cccc|c} 1 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 5 \\ 0 & 0 & 1 & 0 & -3 \\ 0 & 0 & 0 & 1 & 2 \end{array} \right]$$

Solution: $x_1 = 1$ $x_2 = 5$ $x_3 = -3$ $x_4 = 2$

$$\left[\begin{array}{ccc|c} 1 & 2 & 3 & 5 \\ 0 & 1 & 2 & -3 \\ 0 & 0 & 1 & 2 \end{array} \right]$$

Solution: $x_3 = 2$ $y = -7$ $x = 13$

Using Elementary Row Operations (strategy next: Ch 3.2)

$$\left[\begin{array}{ccc|c} 3 & 6 & 3 & 9 \\ 1 & 1 & 1 & 7 \\ 2 & 2 & -1 & 14 \end{array} \right]$$

Using Elementary Row Operations (strategy next: Ch 3.2)

$$\left[\begin{array}{ccc|c} 3 & 6 & 3 & 9 \\ 1 & 1 & 1 & 7 \\ 2 & 2 & -1 & 14 \end{array} \right] R_1 \rightarrow \frac{1}{3}R_1$$

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$$\left[\begin{array}{ccc|c} 3 & 6 & 3 & 9 \\ 1 & 1 & 1 & 7 \\ 2 & 2 & -1 & 14 \end{array} \right] R_1 \rightarrow \frac{1}{3}R_1 \qquad \left[\begin{array}{ccc|c} 1 & 2 & 1 & 3 \\ 1 & 1 & 1 & 7 \\ 2 & 2 & -1 & 14 \end{array} \right] R_3 \rightarrow R_3 - 2R_2$$

$$\left[\begin{array}{ccc|c} 1 & 2 & 1 & 3 \\ 1 & 1 & 1 & 7 \\ 0 & 0 & -3 & 0 \end{array} \right]$$

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$$\left[\begin{array}{ccc|c} 1 & 2 & 1 & 3 \\ 1 & 1 & 1 & 7 \\ 0 & 0 & -3 & 0 \end{array} \right] R_3 \rightarrow -\frac{1}{3}R_3$$

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$$\left[\begin{array}{ccc|c} 1 & 2 & 1 & 3 \\ 1 & 1 & 1 & 7 \\ 0 & 0 & 1 & 0 \end{array} \right] R_1 \rightarrow R_1 - R_2$$

$$\left[\begin{array}{ccc|c} 0 & 1 & 0 & -4 \\ 1 & 1 & 1 & 7 \\ 0 & 0 & 1 & 0 \end{array} \right]$$

Using Elementary Row Operations (strategy next: Ch 3.2)

$$\left[\begin{array}{ccc|c} 3 & 6 & 3 & 9 \\ 1 & 1 & 1 & 7 \\ 2 & 2 & -1 & 14 \end{array} \right] R_1 \rightarrow \frac{1}{3}R_1 \qquad \left[\begin{array}{ccc|c} 1 & 2 & 1 & 3 \\ 1 & 1 & 1 & 7 \\ 2 & 2 & -1 & 14 \end{array} \right] R_3 \rightarrow R_3 - 2R_2$$

$$\left[\begin{array}{ccc|c} 1 & 2 & 1 & 3 \\ 1 & 1 & 1 & 7 \\ 0 & 0 & -3 & 0 \end{array} \right] R_3 \rightarrow -\frac{1}{3}R_3 \qquad \left[\begin{array}{ccc|c} 1 & 2 & 1 & 3 \\ 1 & 1 & 1 & 7 \\ 0 & 0 & 1 & 0 \end{array} \right] R_1 \rightarrow R_1 - R_2$$

$$\left[\begin{array}{ccc|c} 0 & 1 & 0 & -4 \\ 1 & 1 & 1 & 7 \\ 0 & 0 & 1 & 0 \end{array} \right] R_2 \rightarrow R_2 - R_1$$

Using Elementary Row Operations (strategy next: Ch 3.2)

$$\left[\begin{array}{ccc|c} 3 & 6 & 3 & 9 \\ 1 & 1 & 1 & 7 \\ 2 & 2 & -1 & 14 \end{array} \right] R_1 \rightarrow \frac{1}{3}R_1$$

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$$\left[\begin{array}{ccc|c} 0 & 1 & 0 & -4 \\ 1 & 1 & 1 & 7 \\ 0 & 0 & 1 & 0 \end{array} \right] R_2 \rightarrow R_2 - R_1$$

$$\left[\begin{array}{ccc|c} 0 & 1 & 0 & -4 \\ 1 & 0 & 1 & 11 \\ 0 & 0 & 1 & 0 \end{array} \right]$$

Using Elementary Row Operations (strategy next: Ch 3.2)

$$\left[\begin{array}{ccc|c} 3 & 6 & 3 & 9 \\ 1 & 1 & 1 & 7 \\ 2 & 2 & -1 & 14 \end{array} \right] R_1 \rightarrow \frac{1}{3}R_1$$

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Using Elementary Row Operations (strategy next: Ch 3.2)

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Using Elementary Row Operations (strategy next: Ch 3.2)

$$\left[\begin{array}{ccc|c} 3 & 6 & 3 & 9 \\ 1 & 1 & 1 & 7 \\ 2 & 2 & -1 & 14 \end{array} \right] R_1 \rightarrow \frac{1}{3}R_1$$

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$$\left[\begin{array}{ccc|c} 0 & 1 & 0 & -4 \\ 1 & 0 & 1 & 11 \\ 0 & 0 & 1 & 0 \end{array} \right] R_2 \rightarrow R_2 - R_3$$

$$\left[\begin{array}{ccc|c} 0 & 1 & 0 & -4 \\ 1 & 0 & 0 & 11 \\ 0 & 0 & 1 & 0 \end{array} \right] R_1 \leftrightarrow R_2$$

$$\left[\begin{array}{ccc|c} 1 & 0 & 0 & 11 \\ 0 & 1 & 0 & -4 \\ 0 & 0 & 1 & 0 \end{array} \right]$$

Using Elementary Row Operations (strategy next: Ch 3.2)

$$\left[\begin{array}{ccc|c} 3 & 6 & 3 & 9 \\ 1 & 1 & 1 & 7 \\ 2 & 2 & -1 & 14 \end{array} \right] R_1 \rightarrow \frac{1}{3}R_1 \qquad \left[\begin{array}{ccc|c} 1 & 2 & 1 & 3 \\ 1 & 1 & 1 & 7 \\ 2 & 2 & -1 & 14 \end{array} \right] R_3 \rightarrow R_3 - 2R_2$$

$$\left[\begin{array}{ccc|c} 1 & 2 & 1 & 3 \\ 1 & 1 & 1 & 7 \\ 0 & 0 & -3 & 0 \end{array} \right] R_3 \rightarrow -\frac{1}{3}R_3 \qquad \left[\begin{array}{ccc|c} 1 & 2 & 1 & 3 \\ 1 & 1 & 1 & 7 \\ 0 & 0 & 1 & 0 \end{array} \right] R_1 \rightarrow R_1 - R_2$$

$$\left[\begin{array}{ccc|c} 0 & 1 & 0 & -4 \\ 1 & 1 & 1 & 7 \\ 0 & 0 & 1 & 0 \end{array} \right] R_2 \rightarrow R_2 - R_1 \qquad \left[\begin{array}{ccc|c} 0 & 1 & 0 & -4 \\ 1 & 0 & 1 & 11 \\ 0 & 0 & 1 & 0 \end{array} \right] R_2 \rightarrow R_2 - R_3$$

$$\left[\begin{array}{ccc|c} 0 & 1 & 0 & -4 \\ 1 & 0 & 0 & 11 \\ 0 & 0 & 1 & 0 \end{array} \right] R_1 \leftrightarrow R_2 \qquad \left[\begin{array}{ccc|c} 1 & 0 & 0 & 11 \\ 0 & 1 & 0 & -4 \\ 0 & 0 & 1 & 0 \end{array} \right] \qquad \begin{array}{l} x = 11 \\ y = -4 \\ z = 0 \end{array}$$

Solve using Elementary Row Operations

$$\begin{cases} 2x + y + z &= 8 \\ x - y - 3z &= -5 \\ -x - 2y + z &= 2 \end{cases}$$

Row Operation Calculator ([link](#))